



Theory of Randomized Search Heuristics in Combinatorial Optimization

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Theory of Randomized Search Heuristics in Combinatorial Optimization

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Tutorial at GECCO 2011, preliminary version

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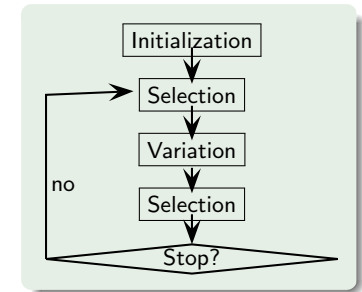
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Carsten Witt Theory of RSH in Combinatorial Optimization

Evolutionary Algorithms and Other Search Heuristics

Most famous search heuristic: **Evolutionary Algorithms (EAs)**

- a bio-inspired heuristic
- paradigm: evolution in nature, "survival of the fittest"



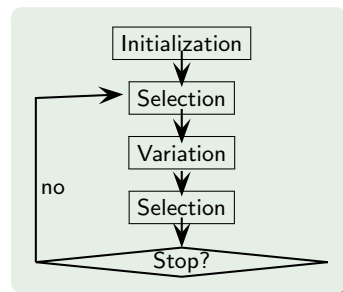
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- actually it's only an algorithm, a **randomized search heuristic (RSH)**



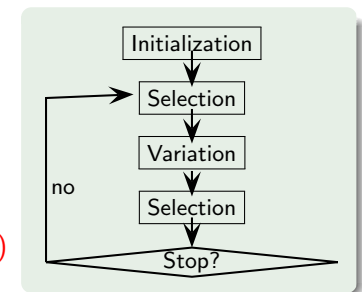
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Carsten Witt Theory of RSH in Combinatorial Optimization

Evolutionary Algorithms and Other Search Heuristics

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- paradigm: evolution in nature, "survival of the fittest"
- actually it's only an algorithm, a **randomized search heuristic (RSH)**




- Goal: optimization
- Here: discrete search spaces, combinatorial optimization, in particular pseudo-boolean functions

Optimize $f: \{0, 1\}^n \rightarrow \mathbb{R}$


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Why Do We Consider Randomized Search Heuristics?

- Not enough resources (time, money, knowledge) for a tailored algorithm
- Black Box Scenario  rules out problem-specific algorithms
- We like the simplicity, robustness, ... of Randomized Search Heuristics
- They are surprisingly successful.

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Point of view

Do not only consider RSHs empirically. We need a solid theory to understand how (and when) they work.

What RSHs Do We Consider?

Theoretically considered RSHs

- (1+1) EA
- (1+ λ) EA (offspring population)
- (μ +1) EA (parent population)
- (μ +1) GA (parent population and crossover)
- GIGA (crossover)
- SEMO, DEMO, FEMO, ... (multi-objective)
- Randomized Local Search (RLS)
- Metropolis Algorithm/Simulated Annealing (MA/SA)
- Ant Colony Optimization (ACO)
- Particle Swarm Optimization (PSO)
- ...

First of all: define the simple ones

The Most Basic RSHs

(1+1) EA, RLS, MA and SA for maximization problems

(1+1) EA

- 1 Choose $x_0 \in \{0, 1\}^n$ uniformly at random.
- 2 For $t := 0, \dots, \infty$
 - 1 Create y by flipping each bit of x_t indep. with probab. $1/n$.
 - 2 If $f(y) \geq f(x_t)$ set $x_{t+1} := y$ else $x_{t+1} := x_t$.

The Most Basic RSHs

(1+1) EA, RLS, MA and SA for maximization problems

RLS

- ① Choose $x_0 \in \{0, 1\}^n$ uniformly at random.
- ② For $t := 0, \dots, \infty$
 - ① Create y by flipping one bit of x_t uniformly.
 - ② If $f(y) \geq f(x_t)$ set $x_{t+1} := y$ else $x_{t+1} := x_t$.

The Most Basic RSHs

(1+1) EA, RLS, MA and SA for maximization problems

MA

- ① Choose $x_0 \in \{0, 1\}^n$ uniformly at random.
- ② For $t := 0, \dots, \infty$
 - ① Create y by flipping one bit of x_t uniformly.
 - ② If $f(y) \geq f(x_t)$ set $x_{t+1} := y$
else $x_{t+1} := y$ with probability $e^{(f(x_t) - f(y))/T}$ anyway
and $x_{t+1} := x_t$ otherwise.

T is **fixed** over all iterations.

The Most Basic RSHs

(1+1) EA, RLS, MA and SA for maximization problems

SA

- ① Choose $x_0 \in \{0, 1\}^n$ uniformly at random.
- ② For $t := 0, \dots, \infty$
 - ① Create y by flipping one bit of x_t uniformly.
 - ② If $f(y) \geq f(x_t)$ set $x_{t+1} := y$
else $x_{t+1} := y$ with probability $e^{(f(x_t) - f(y))/T_t}$ anyway
and $x_{t+1} := x_t$ otherwise.

T_t is **dependent on t** , typically decreasing

What Kind of Theory Are We Interested in?

- **Not studied here:** convergence, local progress, models of EAs (e.g., infinite populations), ...
- Treat RSHs as randomized algorithm!
- Analyze their “runtime” (computational complexity) on selected problems

What Kind of Theory Are We Interested in?

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- Analyze their “runtime” (computational complexity) on selected problems

Definition

Let RSH A optimize f . Each f -evaluation is counted as a time step. The *runtime* $T_{A,f}$ of A is the random first point of time such that A has sampled an optimal search point.

- Often considered: expected runtime, distribution of $T_{A,f}$
- Asymptotical results w. r. t. n

How Do We Obtain Results?

We use (rarely in their pure form):

- Coupon Collector's Theorem
- Principle of Deferred Decisions
- Concentration inequalities: Markov, Chebyshev, Chernoff, Hoeffding, ... bounds
- Markov chain theory: waiting times, first hitting times
- Rapidly Mixing Markov Chains
- Random Walks: Gambler's Ruin, drift analysis (Wald's equation), martingale theory, electrical networks
- Random graphs (esp. random trees)
- Identifying typical events and failure events
- Potential functions and amortized analysis
- ...

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- ...

Adapt tools from the analysis of randomized algorithms; understanding the stochastic process is often the hardest task.

Early Results

Analysis of RSHs already in the 1980s:

- Sasaki/Hajek (1988): SA and Maximum Matchings
- Sorkin (1991): SA vs. MA
- Jerrum (1992): SA and Cliques
- Jerrum/Sorkin (1993, 1998): SA/MA for Graph Bisection
- ...

These were high-quality results, however, limited to SA/MA (nothing about EAs) and hard to generalize.

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Since the early 1990s

Systematic approach for the analysis of RSHs, building up a completely new research area

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Theory of RSH in Combinatorial Optimization

This Tutorial

- 1 The origins: example functions and toy problems
 - A simple toy problem: OneMax for (1+1) EA
- 2 Combinatorial optimization problems
 - (1+1) EA and minimum spanning trees
 - (1+1) EA and Eulerian cycles
 - (1+1) EA and maximum matchings
 - (1+1) EA and the partition problem
 - SA beats MA in combinatorial optimization
- 3 End

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How the Systematic Research Began — Toy Problems

Simple example functions (test functions)

- $\text{OneMax}(x_1, \dots, x_n) = x_1 + \dots + x_n$
- $\text{LeadingOnes}(x_1, \dots, x_n) = \sum_{i=1}^n \prod_{j=1}^i x_j$
- $\text{BinVal}(x_1, \dots, x_n) = \sum_{i=1}^n 2^{n-i} x_i$
- polynomials of fixed degree

Goal: derive first runtime bounds and methods

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Artificially designed functions

- with sometimes really horrible definitions
- but for the first time these allow rigorous statements

Goal: prove benefits and harm of RSH components, e. g., crossover, mutation strength, population size ...

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Example: OneMax

Theorem (e. g., Droste/Jansen/Wegener, 1998)

The expected runtime of the RLS, $(1+1)$ EA, $(\mu+1)$ EA, $(1+\lambda)$ EA on ONEMAX is $\Omega(n \log n)$.

Proof by modifications of Coupon Collector's Theorem.

Example: OneMax

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Proof by modifications of Coupon Collector's Theorem.

Theorem (e. g., Mühlenbein, 1992)

The expected runtime of RLS and the $(1+1)$ EA on ONEMAX is $O(n \log n)$.

Holds also for population-based $(\mu+1)$ EA and for $(1+\lambda)$ EA with small populations.

Proof of the $O(n \log n)$ bound

- *Fitness levels:* $L_i := \{x \in \{0,1\}^n \mid \text{ONEMAX}(x) = i\}$

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Proof of the $O(n \log n)$ bound

- Fitness levels: $L_i := \{x \in \{0,1\}^n \mid \text{ONEMAX}(x) = i\}$
- (1+1) EA never decreases its current fitness level.
- From i to some higher-level set with prob. at least

$$\underbrace{\binom{n-i}{1}}_{\text{choose a 0-bit}} \cdot \underbrace{\left(\frac{1}{n}\right)}_{\text{flip this bit}} \cdot \underbrace{\left(1 - \frac{1}{n}\right)^{n-1}}_{\text{keep the other bits}} \geq \frac{n-i}{en}$$

- Expected time to reach a higher-level set is at most $\frac{en}{n-i}$.
- Expected runtime is at most

$$\sum_{i=0}^{n-1} \frac{en}{n-i} = O(n \log n). \quad \square$$

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Later Results Using Toy Problems

- Find the theoretically optimal mutation strength ($1/n$ for OneMax!).
- Bound the optimization time for linear functions ($O(n \log n)$).
- optimal population size (often 1!)
- crossover vs. no crossover \rightarrow Real Royal Road Functions
- multistarts vs. populations
- frequent restarts vs. long runs
- dynamic schedules
- ...

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RSHs for Combinatorial Optimization

- Analysis of runtime and approximation quality on well-known combinatorial optimization problems, e. g.,
 - sorting problems (is this an optimization problem?),
 - covering problems,
 - cutting problems,
 - subsequence problems,
 - traveling salesperson problem,
 - Eulerian cycles,
 - minimum spanning trees,
 - maximum matchings,
 - scheduling problems,
 - shortest paths,
 - ...

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 - ...
- What we do not hope: to be better than the best problem-specific algorithms
- In the following no fine-tuning of the results
- More details in the books (last slide)

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Minimum Spanning Trees

Problem

Given: Undirected connected graph $G = (V, E)$ with n vertices and m edges with positive integer weights.

Find: Edge set $E' \subseteq E$ with minimal weight connecting all vertices.

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Fitness function

Decrease number of connected components, find minimum spanning tree:

$$f(s) := (c(s), w(s)).$$

Minimization of f with respect to the lexicographic order.

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Theory of RSH in Combinatorial Optimization

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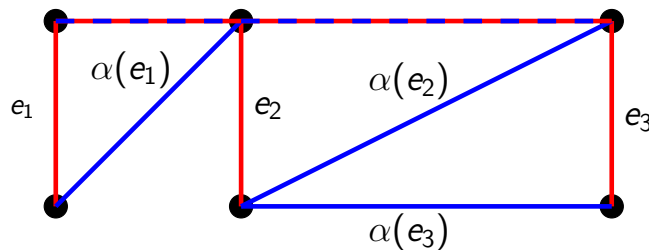
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Connected graph

- Connected graph in expected time $O(m \log n)$ (fitness level arguments)

Combinatorial Argument to Approach MSTs

From arbitrary spanning tree T to MST T^* (Mayr/Plaxton, 1992):



- $k := |E(T^*) \setminus E(T)|$
- Bijection $\alpha : E(T^*) \setminus E(T) \rightarrow E(T) \setminus E(T^*)$
- $\alpha(e_i)$ on the cycle of $E(T) \cup \{e_i\}$
- $w(e_i) \leq w(\alpha(e_i))$

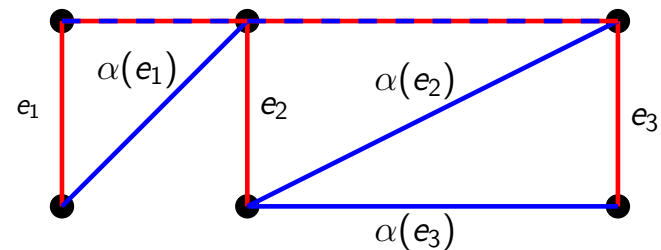
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- $w(e_i) \leq w(\alpha(e_i))$

$\Rightarrow k$ accepted 2-bit flips that turn T into T^*

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Upper Bound

Theorem (Neumann/Wegener, 2007)

The expected time until $(1+1)$ EA constructs a minimum spanning tree is bounded by $O(m^2(\log n + \log w_{\max}))$.

Sketch of proof:

- $w(s)$ weight current solution s ; **assume to be tree**
- w_{opt} weight minimum spanning tree T^*

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Sketch of proof:

- $w(s)$ weight current solution s ; **assume to be tree**
- w_{opt} weight minimum spanning tree T^*
- set of n operations to reach T^*
 - k 2-bit flips defined by bijection
 - $n - k$ non accepted 2-bit flips
- \Rightarrow **average weight decrease** $(w(s) - w_{\text{opt}})/n$

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Upper Bound

Concentrate on **2-bit flips**:

- Expected weight decrease by a factor $1 - 1/n$ (or better)
- Probability $\Theta(n/m^2)$ for a good 2-bit flip
- Expected time until r 2-steps $O(rm^2/n)$

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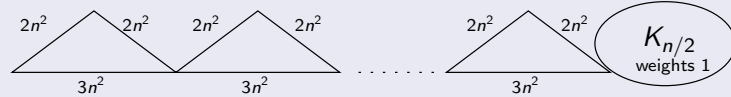
Method **expected multiplicative distance decrease**:

- Have to bridge distance at most $D := w(s) - w_{\text{opt}} \leq m \cdot w_{\max}$.
- Distance after N steps: $\leq (1 - 1/n)^N \cdot D$
- Find N such that $(1 - 1/n)^N \leq 1/(2D)$
 \Rightarrow choose $N := \lceil n \cdot (\ln D + 1) \rceil$
- In expectation $2N = O(n(\log n + \log w_{\max}))$ 2-steps enough
- Expected time: $O(Nm^2/n) = O(m^2(\log n + \log w_{\max}))$

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Further Results

Lower Bound $\Omega(n^4 \log n)$

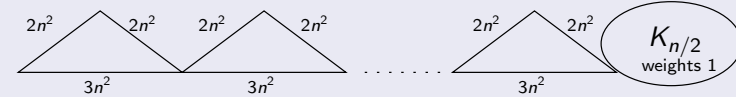


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Further Results

Lower Bound $\Omega(n^4 \log n)$



Related Results

- Experimental investigations (Briest et al., 2004)
- Biased mutation operators (Raidl/Koller/Julstrom, 2006)
- $O(mn^2)$ for a multi-objective approach (Neumann/Wegener, 2006)
- Approximations for multi-objective minimum spanning trees (Neumann, 2007)
- SA/MA and minimum spanning trees (Later!)

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Eulerian Cycle Problem

Given: undirected connected Eulerian (degree of each vertex is even) graph $G = (V, E)$ with n vertices and m edges

Find: a cycle (permutation of the edges) such that each edge is used exactly once.

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Find: a cycle (permutation of the edges) such that each edge is used exactly once.

Eulerian Cycle (Hierholzer)

Idea: "glue" small cycles together

- 1 Find a cycle C in G .
- 2 Delete the edges of C from G .
- 3 If G is not empty go to step 1; starting from a vertex on C .
- 4 Construct the Eulerian cycle by running through the cycles produced in Step 1 in the order of construction.

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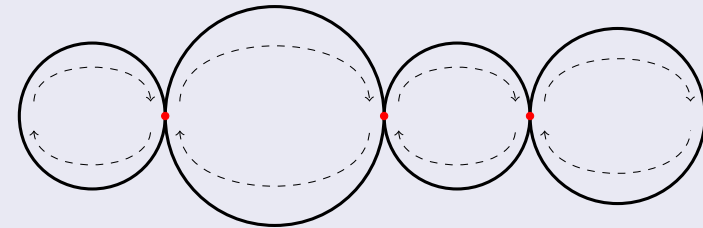
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Eulerian Cycle (Hierholzer)



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Fitness Function

Representation: permutation of edges

Fitness function

Consider the edges of the permutation after another and build up a path p of length l .

$$\text{path}(\pi) := \text{length of the path } p \text{ implied by } \pi$$

Example: $\pi = (\{2, 3\}, \{1, 2\}, \{1, 5\}, \{3, 4\}, \{4, 5\}) \Rightarrow |p| = 3$

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The (1+1) EA for the Euler Cycle Problem

(1+1) EA

- 1 Choose $\pi \in S_m$ uniform at random.
- 2 Choose s from a Poisson distribution with parameter 1. Perform sequentially $s + 1$ **jump operations** to produce π' from π .

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Example: **jump(2,4)** applied to $(\{2,3\}, \{1,2\}, \{3,4\}, \{1,5\}, \{4,5\})$ produces $(\{2,3\}, \{3,4\}, \{1,5\}, \{1,2\}, \{4,5\})$

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- 3 Replace π by π' if $\text{path}(\pi') \geq \text{path}(\pi)$.
- 4 Repeat Steps 2 and 3 forever.

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Upper Bound, (1+1) EA

Theorem (Neumann, 2007)

The expected time until (1+1) EA working on the fitness function path constructs an Eulerian cycle is bounded by $O(m^5)$.

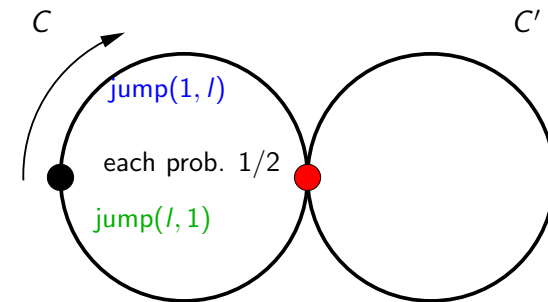
Proof idea:

- p is not a cycle:
1 improving jump \Rightarrow expected time for improvement $O(m^2)$
- p is a cycle (with less than m edges):
Show: expected time for an improvement $O(m^4)$
- $O(m)$ improvements \Rightarrow theorem

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Proof Idea: How to Analyze Improvements



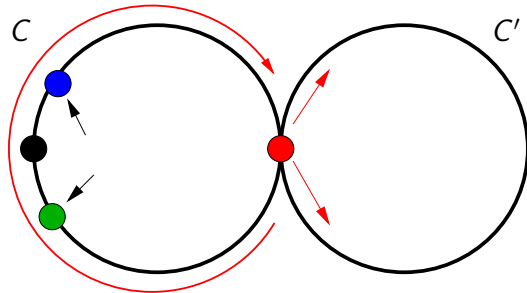
Typical run:

- k -step (accepted mutation with k -jumps that change p)
- Only 1-steps: $O(m^4)$ steps for an improvement
- No k -step, $k \geq 4$, in $O(m^4)$ steps with prob. $1 - o(1)$
- $O(1)$ 2- or 3-steps in $O(m^4)$ steps with prob. $1 - o(1)$

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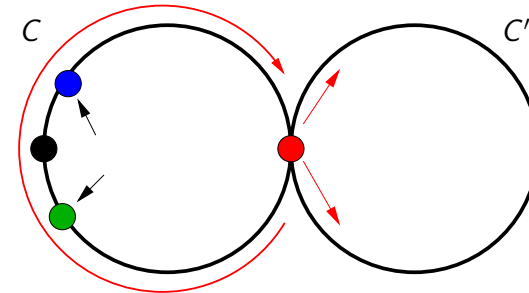
Carsten Witt Theory of RSH in Combinatorial Optimization

Proof Idea: How to Shift a Cycle



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Proof Idea: How to Shift a Cycle



- Time $O(m^2)$ to move black vertex
- Black vertex performs random walk
- Length of cycle at most m
- Fair random walk
→ $O(m^2)$ movements are enough to reach red vertex
- Expected time for an improvement $O(m^4)$

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Further Results

- Lower bound $\Omega(m^4)$

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Further Results

- Lower bound $\Omega(m^4)$
- Restricted jumps (always jump to position 1)
 - No random walk, but directed walk
 - Upper bound $O(m^3)$ (Doerr/Hebbinghaus/Neumann, 2007)

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- Lower bound $\Omega(m^4)$
- Restricted jumps (always jump to position 1)
 - No random walk, but directed walk
 - Upper bound $O(m^3)$ (Doerr/Hebbinghaus/Neumann, 2007)
- Use of more sophisticated representations and mutation operators:
 - $O(m^2 \log m)$ (Doerr/Klein/Storch, 2007)
 - $O(m \log m)$ (Doerr/Johannsen, 2007)

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(1+1) EA for the Maximum Matching Problem

The Behavior on Paths

A **matching** in a graph is a subset of pairwise disjoint edges.

Path: $n + 1$ nodes, n edges: bit string from $\{0, 1\}^n$ selects edges

Fitness function: size of matching/negative for non-matchings



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- 1 The origins: example functions and toy problems
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Path: $n + 1$ nodes, n edges: bit string from $\{0, 1\}^n$ selects edges

Fitness function: size of matching/negative for non-matchings



Theorem (Giel/Wegener, 2003)

The expected time until the (1+1) EA finds a maximum matching on a path of n edges is $O(n^4)$.

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(1+1) EA for the Maximum Matching Problem

The Behavior on Paths (2)

Proof idea:

- Consider a second-best matching.
- Is there a free edge? Flip one bit! \rightarrow probability $\Theta(1/n)$.
- Else 2-bit flips \rightarrow probability $\Theta(1/n^2)$.



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32/48

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- (1+1) EA follows the concept of an augmenting path!



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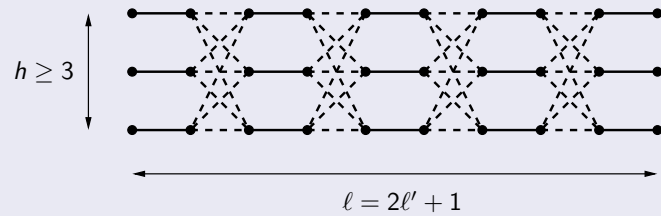
- Length changes according to a fair random walk
 \rightarrow Expected runtime $O(n^2) \cdot O(n^2) = O(n^4)$.

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(1+1) EA for the Maximum Matching Problem

A Negative Result

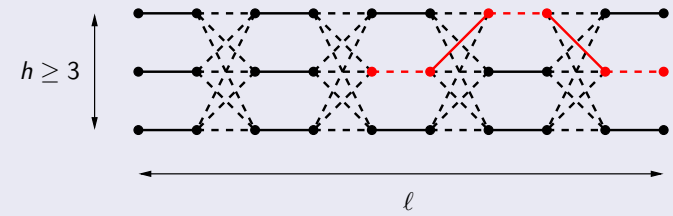
Worst-case graph $G_{h,\ell}$ (Sasaki/Hajek, 1988)



(1+1) EA for the Maximum Matching Problem

A Negative Result

Worst-case graph $G_{h,\ell}$ (Sasaki/Hajek, 1988)



Augmenting path

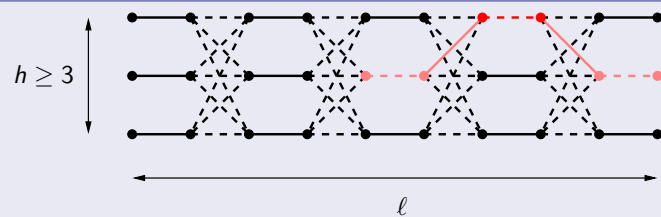
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(1+1) EA for the Maximum Matching Problem

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Worst-case graph $G_{h,\ell}$ (Sasaki/Hajek, 1988)

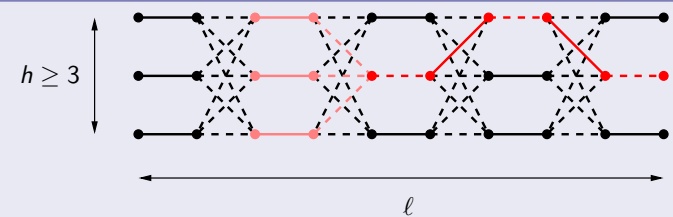


Augmenting path can get shorter

(1+1) EA for the Maximum Matching Problem

A Negative Result

Worst-case graph $G_{h,\ell}$ (Sasaki/Hajek, 1988)



Augmenting path can get shorter but is more likely to get longer.

Theorem

For $h \geq 3$, the (1+1) EA has exponential expected runtime $2^{\Omega(\ell)}$ on $G_{h,\ell}$.

Proof by drift analysis

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(1+1) EA for the Maximum Matching Problem

(1+1) EA is a PRAS

Insight: do not hope for exact solutions but for approximations

Theorem (Giel/Wegener, 2003)

For $\varepsilon > 0$, the (1+1) EA finds a $(1 + \varepsilon)$ -approximation of a maximum matching in expected time $O(m^{2\lceil 1/\varepsilon \rceil})$ and is a polynomial-time randomized approximation scheme (PRAS).

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Proof idea:

- Look into the analysis of the Hopcroft/Karp algorithm.
- Current solution worse than $(1 + \varepsilon)$ -approximate \rightarrow many augmenting paths, in partic. a short one of length $\leq 2\lceil \varepsilon^{-1} \rceil$
- Wait for the (1+1) EA to optimize this short path.

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(1+1) EA and the Partition Problem

What about NP-hard problems? \rightarrow Study approximation quality

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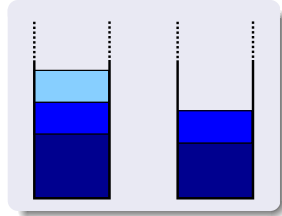
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(1+1) EA and the Partition Problem

What about NP-hard problems? → Study approximation quality

For w_1, \dots, w_n , find $I \subseteq \{1, \dots, n\}$
minimizing

$$\max \left\{ \sum_{i \in I} w_i, \sum_{i \notin I} w_i \right\}.$$

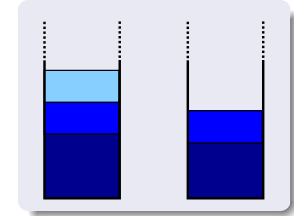


(1+1) EA and the Partition Problem

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This is an “easy” NP-hard problem:

- not strongly NP-hard,
- FPTAS exist,
- ...

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(1+1) EA for the Partition Problem

Worst-Case Results

Coding: bit string $\{0, 1\}^n$ encodes I

Fitness function: weight of fuller bin

Theorem (Witt, 2005)

On any instance for the partition problem, the (1+1) EA reaches a solution with approximation ratio $4/3$ in expected time $O(n^2)$.

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Theorem

There is an instance such that the (1+1) EA needs with prob. $\Omega(1)$ at least $n^{\Omega(n)}$ steps to find a solution with a better ratio than $4/3 - \varepsilon$.

Proof ideas: study effect of local steps and local optima

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Carsten Witt Theory of RSH in Combinatorial Optimization

(1+1) EA for the Partition Problem

Worst Case – PRAS by Parallelism

Theorem

On any instance, the (1+1) EA with prob. $\geq 2^{-c \lceil 1/\varepsilon \rceil \ln(1/\varepsilon)}$ finds a $(1 + \varepsilon)$ -approximation within $O(n \ln(1/\varepsilon))$ steps.

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Carsten Witt

Theory of RSH in Combinatorial Optimization

(1+1) EA for the Partition Problem

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- $2^{O(\lceil 1/\varepsilon \rceil \ln(1/\varepsilon))}$ parallel runs find a $(1 + \varepsilon)$ -approximation with prob. $\geq 3/4$ in $O(n \ln(1/\varepsilon))$ parallel steps.
- Parallel runs form a **PRAS**!

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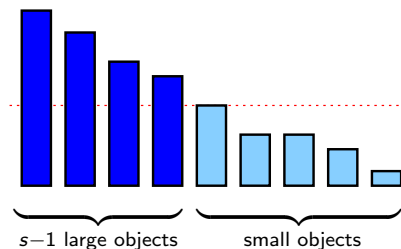
Theory of RSH in Combinatorial Optimization

(1+1) EA for the Partition Problem

Worst Case – PRAS by Parallelism (Proof Idea)

Set $s := \lceil \frac{2}{\varepsilon} \rceil$ and $w := \sum_{i=1}^n w_i$.

Assuming $w_1 \geq \dots \geq w_n$, we have $w_i \leq \varepsilon \frac{w}{2}$ for $i \geq s$.



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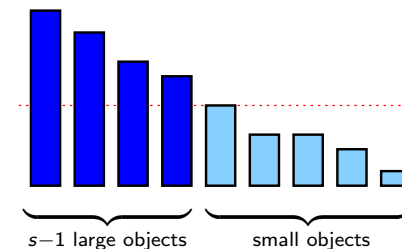
Theory of RSH in Combinatorial Optimization

(1+1) EA for the Partition Problem

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Analyze probability of distributing

- large objects in an optimal way,
- small objects greedily \Rightarrow additive error $\leq \varepsilon w/2$,

This is the algorithmic idea by **Graham (1969)**.

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Theory of RSH in Combinatorial Optimization

(1+1) EA for the Partition Problem

Average-Case Analyses

Models: each weight drawn independently at random, namely

- 1 uniformly from the interval $[0, 1]$,
- 2 exponentially distributed with parameter 1
(i. e., $\text{Prob}(X \geq t) = e^{-t}$ for $t \geq 0$).

Approximation ratio no longer meaningful, we investigate:
discrepancy = absolute difference between weights of bins.

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(1+1) EA for the Partition Problem

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How close to discrepancy 0 do we come?

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(1+1) EA for the Partition Problem

Partition Problem - Known Average-Case Results

Deterministic, problem-specific heuristic LPT

Sort weights decreasingly,
put every object into currently emptier bin.

Analysis in both random models:

After LPT has been run, additive error is $O((\log n)/n)$
(Frenk/Rinnooy Kan, 1986).

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(1+1) EA for the Partition Problem

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Can RLS or the (1+1) EA
reach a discrepancy of $o(1)$?

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(1+1) EA for the Partition Problem

New Result

Theorem

In both models, the (1+1) EA reaches discrepancy $O((\log n)/n)$ after $O(n^{c+4} \log^2 n)$ steps with probability $1 - O(1/n^c)$.

Almost the same result as for LPT!

(1+1) EA for the Partition Problem

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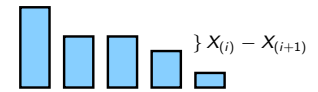
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Almost the same result as for LPT!

Proof exploits order statistics:

W. h. p.

$X_{(i)} - X_{(i+1)} = O((\log n)/n)$
for $i = \Omega(n)$.



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Simulated Annealing Beats Metropolis in Combinatorial Optimization

Jerrum/Sinclair (1996)

"It remains an outstanding open problem to exhibit a natural example in which simulated annealing with any non-trivial cooling schedule provably outperforms the Metropolis algorithm at a carefully chosen fixed value" of the temperature.

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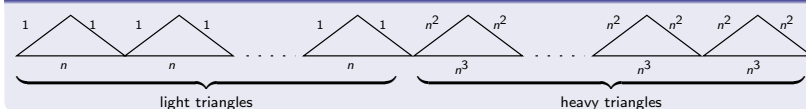
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Solution (Wegener, 2005): MSTs are such an example.

A bad instance for MA

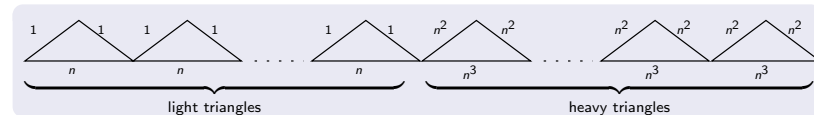


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Simulated Annealing Beats Metropolis in Combinatorial Optimization

Results



Theorem (Wegener, 2005)

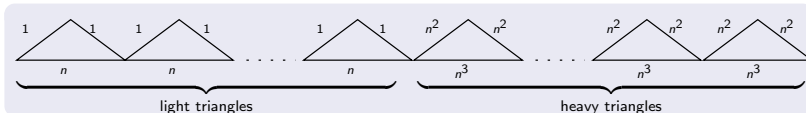
The MA with arbitrary temperature computes the MST for this instance only with probability $e^{-\Omega(n)}$ in polynomial time. SA with temperature $T_t := n^3(1 - \Theta(1/n))^t$ computes the MST in $O(n \log n)$ steps with probability $1 - O(1/\text{poly}(n))$.

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Carsten Witt Theory of RSH in Combinatorial Optimization

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Proof idea: need different temperatures to optimize all triangles.

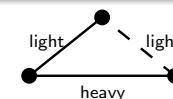
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Simulated Annealing Beats Metropolis in Combinatorial Optimization

Proof Idea

Concentrate on **wrong** triangles:
one heavy, one light edge chosen



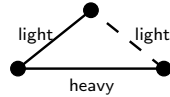
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Carsten Witt Theory of RSH in Combinatorial Optimization

Simulated Annealing Beats Metropolis in Combinatorial Optimization

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- Soon after initialization $\Omega(n)$ wrong triangles, both in heavy and light part of the graph
- To correct such triangle, light edge must be flipped in.

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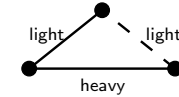
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Theory of RSH in Combinatorial Optimization

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→ need high temperature T^* to correct wrong heavy triangles.

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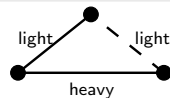
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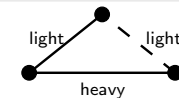
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Theory of RSH in Combinatorial Optimization

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- Light edges of heavy triangles still much heavier than heavy edges of light triangles → at temperature T^* almost random search on light triangles → many light triangles remain wrong.
- SA first corrects heavy triangles at temperature T^* .
- After temperature has dropped, SA corrects light triangles, without destroying heavy ones.

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Theory of RSH in Combinatorial Optimization

Summary and Conclusions

- Analysis of RSHs in combinatorial optimization
- Starting from toy problems to real problems
- Surprising results
- Interesting techniques
- Analysis of new approaches

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Carsten Witt Theory of RSH in Combinatorial Optimization

Summary and Conclusions

- Analysis of RSHs in combinatorial optimization
 - Starting from toy problems to real problems
 - Surprising results
 - Interesting techniques
 - Analysis of new approaches
- Altogether, an exciting research direction.

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Carsten Witt Theory of RSH in Combinatorial Optimization

Suggested Reading

Books

Anne Auger, Benjamin Doerr:
Theory of Randomized Search Heuristics – Foundations and Recent Developments, World Scientific Publishing, 2011

Frank Neumann, Carsten Witt:
Bio-Inspired Computation in Combinatorial Optimization – Algorithms and Their Computational Complexity, Springer, 2010
Book homepage: www.bioinspiredcomputation.com

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Thank you!